

Figure 1

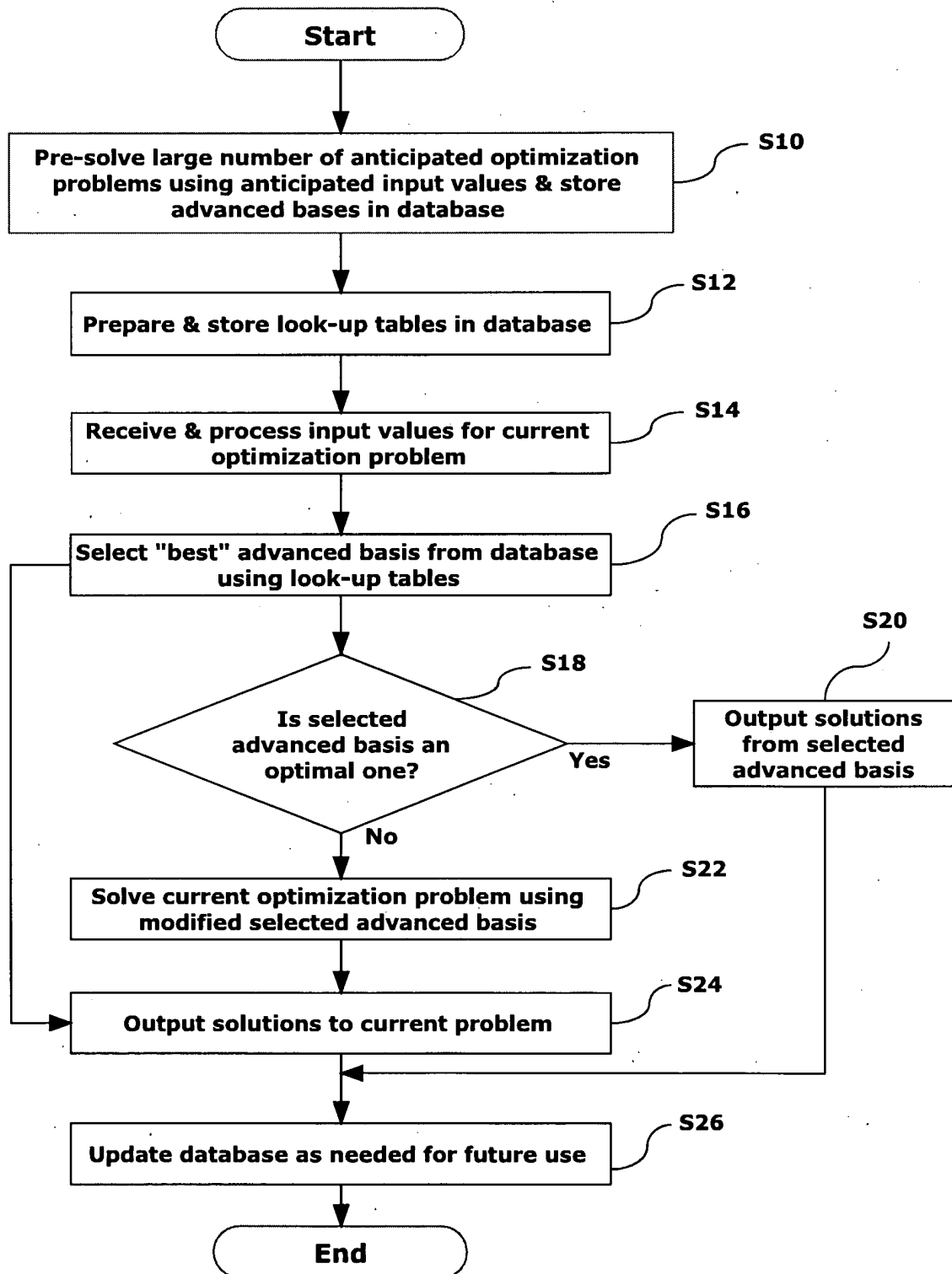
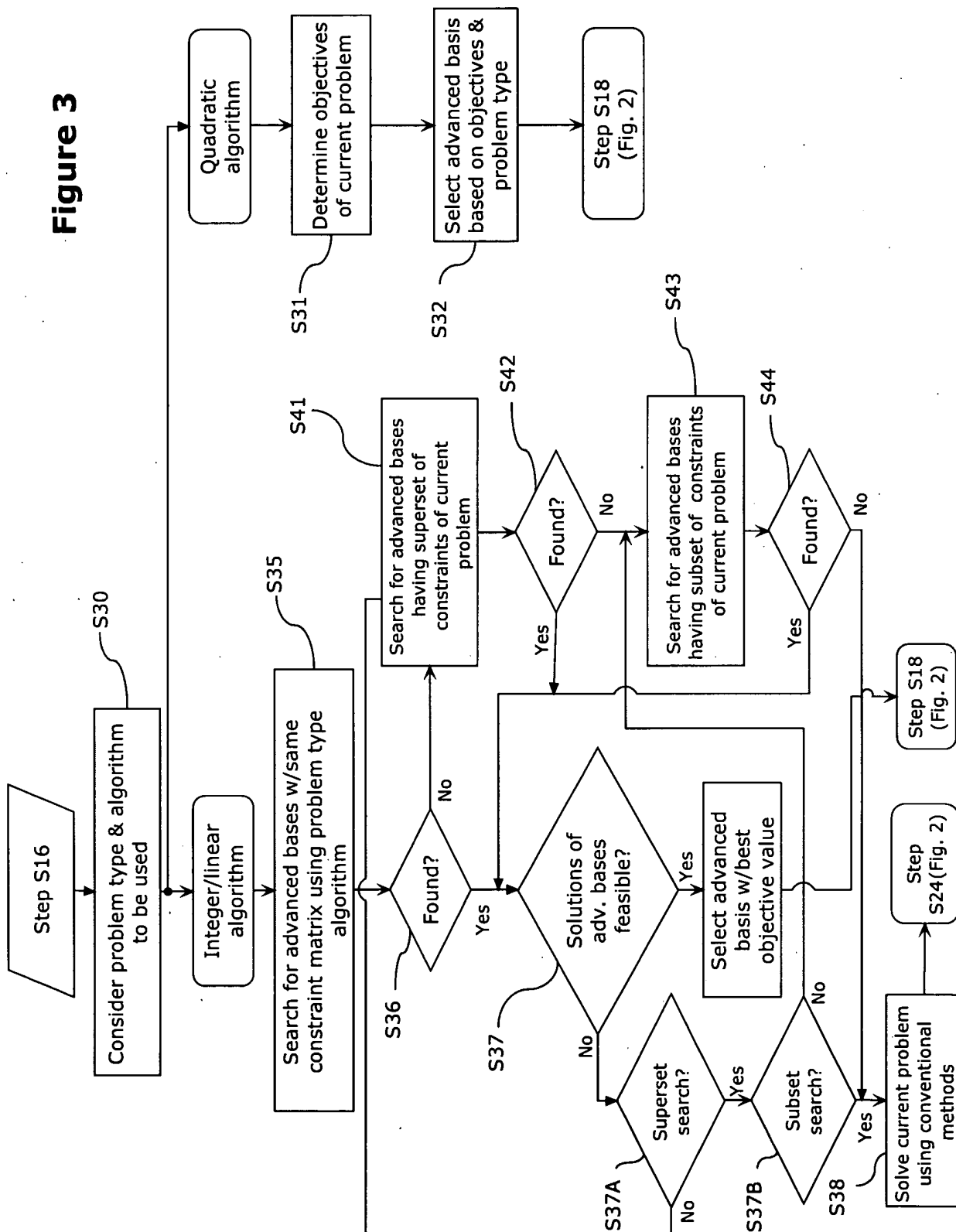


Figure 2

Figure 3



Financial Portfolio Optimization

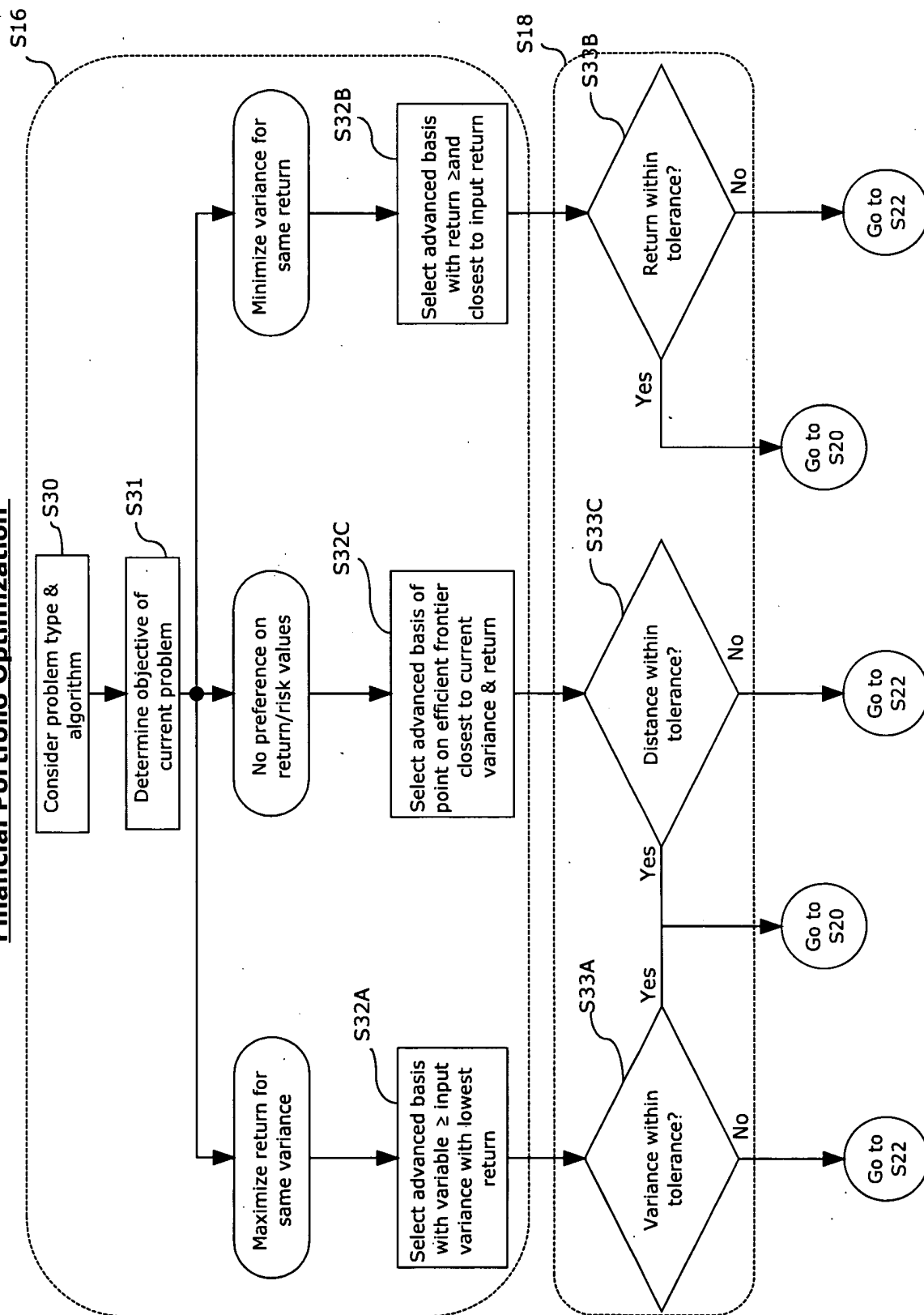


Figure 4

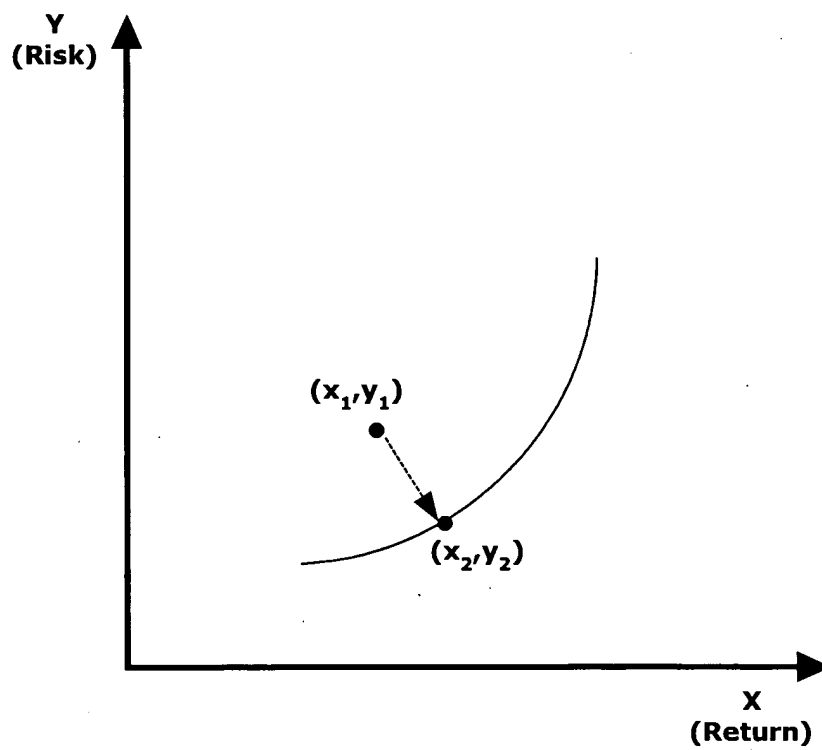


Figure 5

Table 1A

DATA_FILE_NAME	PROBLEM_TYPE	OPTIMIZATION_ALGORITHM
portfolio 1	stock	quadratic
portfolio 2	mutual fund	quadratic
portfolio 3	US bonds	linear
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Table 2A

	DATA_FILE_NAME	SOLUTION_ID	OBJECTIVE_ VALUE	ADDRESS
R1	portfolio 1	SOD14	12	1010
R2	portfolio 1	SID15	13	1020
R3	portfolio 1	SID16	15	1030
R4	portfolio 1	SID17	18	1040
R5	portfolio 1	SID18	22	1050
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	•			

Table 3A

	DATA_FILE_NAME	SOLUTION_ID	EQUATION_NAME	RHS_VALUE
R1	portfolio 1	SID14	EQ1	14
R2	portfolio 1	SID14	EQ2	100
R3	portfolio 1	SID15	EQ1	15
R4	portfolio 1	SID15	EQ2	100
R5	portfolio 1	SID16	EQ1	16
R6	portfolio 1	SID16	EQ2	100
R7	portfolio 1	SID17	EQ1	17
R8	portfolio 1	SID17	EQ2	100
R9	portfolio 1	SID18	EQ1	18
R10	portfolio 1	SID18	EQ2	100
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FIGURE 6A

Table 1B

DATA_FILE_NAME	PROBLEM_TYPE	OPTIMIZATION_ALGORITHM
diet 1	calorie diet	linear
diet 2	carbohydrate diet	linear
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Table 2B

	DATA_FILE_NAME	SOLUTION_ID	OBJECTIVE_ VALUE	ADDRESS
R1	diet 1	S2000	12	3010
R2	diet 1	S2200	11	3020
R3	diet 1	S2300	9	3030
R4	diet 1	S2400	5	3040
R5	diet 1	S2500	4	3050
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Table 3B

	DATA_FILE_NAME	SOLUTION_ID	EQUATION_NAME	RHS_VALUE
R1	diet 1	S2000	EQ10	2000
R2	diet 1	S2000	EQ11	100
R3	diet 1	S2200	EQ10	2200
R4	diet 1	S2200	EQ11	100
R5	diet 1	S2300	EQ10	2300
R6	diet 1	S2300	EQ11	100
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FIGURE 6B